

ABSTRACT OF THE DISCLOSURE

A financial scenario modeling and analysis tool, including a graphical user interface which enables a user of the tool to create a graphical model of a financial scenario, generally including at least one financial transaction, on a display screen,

5 and an engine operable, in response to creation of the graphical model, to automatically generate information, such as financial or mathematical information, which at least partially models at least a part of the financial scenario using information collected by the engine during creation of the graphical model. The graphical user interface enables the user to create party graphics respectively

10 representing parties to the financial deal, and to generate financial instrument graphics representing financial instruments, wherein each financial instrument graphic connects two of the party graphics. The engine generates, in response to the creation of a graphical model, an instrument information, such as an object or template, for each of the instruments in the graphical model. The tool includes a

15 natural date language and a formula language for use in modeling a scenario. The tool enables optimization of optimizable parameters defined in the scenario, and includes a user-friendly, book-like and CAD-like user interface.

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